

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

| | |
|--|---|
| -----X | |
| In re | : |
| | : |
| LEHMAN BROTHERS HOLDINGS INC., <i>et al.</i> , | : |
| | : |
| Debtors. | : |
| | : |
| | : |
| | : |
| -----X | |

Chapter 11 Case No.
08-13555 (JMP)
(Jointly Administered)

NOTICE OF TRANSFER OF CLAIM
PURSUANT TO FRBP RULE 3001(e)(2)

1. TO: Saab Automobile Koncernens Gemensamma Pensionsstiftelse
("Transferor")
c/o Western Asset Management Company
Attn: Legal Department, W-1098
385 E. Colorado Blvd.
Pasadena, CA 91101
Telephone: (626) 844-9400
2. Please take notice that the transfer of your claim against LEHMAN BROTHERS HOLDINGS INC., et al, Case No. 08-13555 (JMP) arising from and relating to Proof of Claim No. 2599 (attached as Exhibit A hereto), has been transferred to:

Barclays Bank PLC ("Transferee")
745 Seventh Avenue
New York, NY 10019
Telephone: (212) 412-2865
Email: daniel.crowley@barclayscapital.com
daniel.miranda@barclayscapital.com

An executed "Evidence of Transfer of Claim" is attached as Exhibit B hereto. All distributions and notices regarding the claim should be sent to the Transferee as provided in Exhibit C hereto.

3. No action is required if you do not object to the transfer of your claim. However, **IF YOU OBJECT TO THE TRANSFER OF YOUR CLAIM, WITHIN 20 DAYS OF THE DATE OF THIS NOTICE, YOU MUST:**

-- **FILE A WRITTEN OBJECTION TO THE TRANSFER** with:

United States Bankruptcy Court
Southern District of New York
Attn: Clerk of Court
Alexander Hamilton Custom House
One Bowling Green
New York, NY 10004-1408

-- **SEND A COPY OF YOUR OBJECTION TO THE TRANSFEREE**

-- Refer to **INTERNAL CONTROL NO.** _____ in your objection and any further correspondence related to this transfer.

4. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFEREE WILL BE SUBSTITUTED FOR THE TRANSFEROR ON OUR RECORDS AS A CLAIMANT IN THIS PROCEEDING.**

CLERK

FOR CLERK'S OFFICE USE ONLY:

This notice was mailed to the first named party, by first class mail, postage prepaid on _____, 2009.

INTERNAL CONTROL NO. _____

Copy: (check) Claims Agent__ Transferee__ Debtors' Attorney__

Deputy Clerk

EXHIBIT A

[Proof of Claim]

Filed: USBC - Southern District of New York
SIPC v. Lehman Brothers Inc.
08-01420 (JMP)



Bankruptcy Claim #

000002599

RECEIVED

JAN 5 0 2009

LEGAL SERVICES

B 10 (Official Form 10) (12/07)

| | | |
|--|---|---|
| UNITED STATES BANKRUPTCY COURT Southern District of New York | | PROOF OF CLAIM |
| Name of Debtor: Lehman Brothers, Inc. | | Case Number: 08-1420 (JMP) SIPA |
| NOTE: This form should not be used to make a claim for an administrative expense arising after the commencement of the case. A request for payment of an administrative expense may be filed pursuant to 11 U.S.C. § 503. | | |
| Name of Creditor (the person or other entity to whom the debtor owes money or property): SAAB AUTOMOBILE koncernens Gemensamma Pensionsstiftelse | | <input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim. Court Claim Number: _____ (If known) Filed on: _____ |
| Name and address where notices should be sent: SAAB AUTOMOBILE koncernens Gemensamma Pensionsstiftelse, c/o Western Asset Management Company, ATTN: Legal Dept W-5443, 385 E. Colorado Blvd., Pasadena, CA, 91101 | | |
| Telephone number: (626)-844-9400 | | |
| Name and address where payment should be sent (if different from above): 14201 North Dallas Parkway, 10th Floor, Dallas, TX 75254 - 2916, Attn: WSS Compensation Team / TX1-J182 | | <input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars. <input type="checkbox"/> Check this box if you are the debtor or trustee in this case. |
| Telephone number: (469) 477 - 8532 | | |
| 1. Amount of Claim as of Date Case Filed: \$ 330,398.00 If all or part of your claim is secured, complete item 4 below; however, if all of your claim is unsecured, do not complete item 4. If all or part of your claim is entitled to priority, complete item 5. <input type="checkbox"/> Check this box if claim includes interest or other charges in addition to the principal amount of claim. Attach itemized statement of interest or charges. | | 5. Amount of Claim Entitled to Priority under 11 U.S.C. §507(a). If any portion of your claim falls in one of the following categories, check the box and state the amount. Specify the priority of the claim. <input type="checkbox"/> Domestic support obligations under 11 U.S.C. §507(a)(1)(A) or (a)(1)(B). <input type="checkbox"/> Wages, salaries, or commissions (up to \$10,950*) earned within 180 days before filing of the bankruptcy petition or cessation of the debtor's business, whichever is earlier - 11 U.S.C. §507 (a)(4). <input type="checkbox"/> Contributions to an employee benefit plan - 11 U.S.C. §507 (a)(5). <input type="checkbox"/> Up to \$2,425* of deposits toward purchase, lease, or rental of property or services for personal, family, or household use - 11 U.S.C. §507 (a)(7). <input type="checkbox"/> Taxes or penalties owed to governmental units - 11 U.S.C. §507 (a)(8). <input type="checkbox"/> Other - Specify applicable paragraph of 11 U.S.C. §507 (a)(). Amount entitled to priority: \$ _____ <small>*Amounts are subject to adjustment on 4/1/10 and every 3 years thereafter with respect to cases commenced on or after the date of adjustment.</small> |
| 2. Basis for Claim: Failed Trades. See attached Supplement (See instruction #2 on reverse side.) | | |
| 3. Last four digits of any number by which creditor identifies debtor: _____ 3a. Debtor may have scheduled account as: _____ (See instruction #3a on reverse side.) | | |
| 4. Secured Claim (See instruction #4 on reverse side.) Check the appropriate box if your claim is secured by a lien on property or a right of setoff and provide the requested information. Nature of property or right of setoff: <input type="checkbox"/> Real Estate <input type="checkbox"/> Motor Vehicle <input checked="" type="checkbox"/> Other Describe: Additional Failed Trades with Amounts owing to Debtor Value of Property: \$ _____ Annual Interest Rate: % _____ Amount of arrearage and other charges as of time case filed included in secured claim, if any: \$ _____ Basis for perfection: _____ Amount of Secured Claim: \$ 0.00 Amount Unsecured: \$ 330,398.00 | | |
| 6. Credits: The amount of all payments on this claim has been credited for the purpose of making this proof of claim. | | |
| 7. Documents: Attach redacted copies of any documents that support the claim, such as promissory notes, purchase orders, invoices, itemized statements of running accounts, contracts, judgments, mortgages, and security agreements. You may also attach a summary. Attach redacted copies of documents providing evidence of perfection of a security interest. You may also attach a summary. (See definition of "redacted" on reverse side.) DO NOT SEND ORIGINAL DOCUMENTS. ATTACHED DOCUMENTS MAY BE DESTROYED AFTER SCANNING. If the documents are not available, please explain: | | |
| Date: 01/05/2009 | Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. <div style="text-align: center;">  Barbara L. Ziegler, Head of Client Service and Marketing Support </div> | |
| Western Asset Management Company Limited, As Investment Manager | | FOR COURT USE ONLY |

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571.

B 10 (Official Form 10) (12/07) – Cont.

INSTRUCTIONS FOR PROOF OF CLAIM FORM

The instructions and definitions below are general explanations of the law. In certain circumstances, such as bankruptcy cases not filed voluntarily by the debtor, there may be exceptions to these general rules.

Items to be completed in Proof of Claim form

Court, Name of Debtor, and Case Number:

Fill in the federal judicial district where the bankruptcy case was filed (for example, Central District of California), the bankruptcy debtor's name, and the bankruptcy case number. If the creditor received a notice of the case from the bankruptcy court, all of this information is located at the top of the notice.

Creditor's Name and Address:

Fill in the name of the person or entity asserting a claim and the name and address of the person who should receive notices issued during the bankruptcy case. A separate space is provided for the payment address if it differs from the notice address. The creditor has a continuing obligation to keep the court informed of its current address. See Federal Rule of Bankruptcy Procedure (FRBP) 2002(g).

1. Amount of Claim as of Date Case Filed:

State the total amount owed to the creditor on the date of the Bankruptcy filing. Follow the instructions concerning whether to complete items 4 and 5. Check the box if interest or other charges are included in the claim.

2. Basis for Claim:

State the type of debt or how it was incurred. Examples include goods sold, money loaned, services performed, personal injury/wrongful death, car loan, mortgage note, and credit card.

3. Last Four Digits of Any Number by Which Creditor Identifies Debtor:

State only the last four digits of the debtor's account or other number used by the creditor to identify the debtor.

3a. Debtor May Have Scheduled Account As:

Use this space to report a change in the creditor's name, a transferred claim, or any other information that clarifies a difference between this proof of claim and the claim as scheduled by the debtor.

4. Secured Claim:

Check the appropriate box and provide the requested information if the claim is fully or partially secured. Skip this section if the claim is entirely unsecured. (See DEFINITIONS, below.) State the type and the value of property that secures the claim, attach copies of lien

documentation, and state annual interest rate and the amount past due on the claim as of the date of the bankruptcy filing.

5. Amount of Claim Entitled to Priority Under 11 U.S.C. §507(a).

If any portion of your claim falls in one or more of the listed categories, check the appropriate box(es) and state the amount entitled to priority. (See DEFINITIONS, below.) A claim may be partly priority and partly non-priority. For example, in some of the categories, the law limits the amount entitled to priority.

6. Credits:

An authorized signature on this proof of claim serves as an acknowledgment that when calculating the amount of the claim, the creditor gave the debtor credit for any payments received toward the debt.

7. Documents:

Attach to this proof of claim form redacted copies documenting the existence of the debt and of any lien securing the debt. You may also attach a summary. You must also attach copies of documents that evidence perfection of any security interest. You may also attach a summary. FRBP 3001(c) and (d). Do not send original documents, as attachments may be destroyed after scanning.

Date and Signature:

The person filing this proof of claim must sign and date it. FRBP 9011. If the claim is filed electronically, FRBP 5005(a)(2), authorizes courts to establish local rules specifying what constitutes a signature. Print the name and title, if any, of the creditor or other person authorized to file this claim. State the filer's address and telephone number if it differs from the address given on the top of the form for purposes of receiving notices. Attach a complete copy of any power of attorney. Criminal penalties apply for making a false statement on a proof of claim.

DEFINITIONS

Debtor

A debtor is the person, corporation, or other entity that has filed a bankruptcy case.

Creditor

A creditor is the person, corporation, or other entity owed a debt by the debtor on the date of the bankruptcy filing.

Claim

A claim is the creditor's right to receive payment on a debt that was owed by the debtor on the date of the bankruptcy filing. See 11 U.S.C. §101 (5). A claim may be secured or unsecured.

Proof of Claim

A proof of claim is a form used by the creditor to indicate the amount of the debt owed by the debtor on the date of the bankruptcy filing. The creditor must file the form with the clerk of the same bankruptcy court in which the bankruptcy case was filed.

Secured Claim Under 11 U.S.C. §506(a)

A secured claim is one backed by a lien on property of the debtor. The claim is secured so long as the creditor has the right to be paid from the property prior to other creditors. The amount of the secured claim cannot exceed the value of the property. Any amount owed to the creditor in excess of the value of the property is an unsecured claim. Examples of liens on property include a mortgage on real estate or a security interest in a car.

A lien may be voluntarily granted by a debtor or may be obtained through a court proceeding. In some states, a court judgment is a lien. A claim also may be secured if the creditor owes the debtor money (has a right to setoff).

Unsecured Claim

An unsecured claim is one that does not meet the requirements of a secured claim. A claim may be partly unsecured if the amount of the claim exceeds the value of the property on which the creditor has a lien.

Claim Entitled to Priority Under 11 U.S.C. §507(a)

Priority claims are certain categories of unsecured claims that are paid from the available money or property in a bankruptcy case before other unsecured claims.

Redacted

A document has been redacted when the person filing it has masked, edited out, or otherwise deleted, certain information. A creditor should redact and use only the last four digits of any social-security, individual's tax-identification, or financial-account number, all but the initials of a minor's name and only the year of any person's date of birth.

Evidence of Perfection

Evidence of perfection may include a mortgage, lien, certificate of title, financing statement, or other document showing that the lien has been filed or recorded.

INFORMATION

Acknowledgment of Filing of Claim

To receive acknowledgment of your filing, you may either enclose a stamped self-addressed envelope and a copy of this proof of claim or you may access the court's PACER system (www.pacer.psc.uscourts.gov) for a small fee to view your filed proof of claim.

Offers to Purchase a Claim

Certain entities are in the business of purchasing claims for an amount less than the face value of the claims. One or more of these entities may contact the creditor and offer to purchase the claim. Some of the written communications from these entities may easily be confused with official court documentation or communications from the debtor. These entities do not represent the bankruptcy court or the debtor. The creditor has no obligation to sell its claim. However, if the creditor decides to sell its claim, any transfer of such claim is subject to FRBP 3001(e), any applicable provisions of the Bankruptcy Code (11 U.S.C. § 101 *et seq.*), and any applicable orders of the bankruptcy court.

Summary of Claim Packet Information

The following lists the components of this claim packet:

- * **Summary Sheet:** displays the account number, account name, and gross exposure amounts across a range of categories (designated by columns # 1 - # 8 on the Summary Sheet). The total net account exposure amount is also listed.
- * **Supplement Form:** further legal explanation/documentation.
- * **Replacement Trade Data Sheet:** these pages detail any replacement trades that were executed. This is the exact information that was originally submitted to the SIPC Trustee.
- * **Termination Trade Data Sheet:** these pages detail any trades that were terminated as a result of the Lehman Brothers bankruptcy. This is the exact information that was originally submitted to the SIPC Trustee.
- * **Trade Notification Letters:** these pages detail account-level trade details of either original trades with Lehman Brothers and/or Replacement trades entered into with other broker/dealers.

Details of packet:

Column # 1: "Specified Pool Fails" – if applicable, the packet will include a Termination Trade Data Sheet plus the original Trade Notification letters (broker = Lehman)

Column # 2: "Sept Class C Pairoff Wires" – if applicable, the packet will include the original Trade Notification letters (broker = Lehman) which outline the pairoff amount due to/from Lehman.

Columns # 3 through # 5: "Sept Class A" / "Sept Class C Buys" / "Sept Class C Sells" - if applicable, the packet will include a Termination Trade/Replacement Trade Data Sheet, the original Trade Notification letter (broker = Lehman), plus the Replacement Trade Notification Letters (broker other than Lehman).

Column # 6: "Oct TBA Pairoffs" - if applicable, the packet will include the original Trade Notification letters (broker = Lehman) which outline the pairoff amount due to/from Lehman.

Column # 7: "Oct TBA Replacement Trades" – if applicable, the packet will include a Replacement Trade Data Sheet, the original Trade Notification Letters (broker = Lehman), plus the Replacement Trade Notification Letters (broker other than Lehman).

Column # 8: "Oct TBA Terminations" – if applicable, the packet will include a Termination Trade Data Sheet plus the original Trade Notification letters (broker = Lehman).

| Account | Account Name | 1. Specified Pool Falls | 2. Sept Class C Pairoff Wires | 3. Sept Class A | 4. Sept Class C Buys | 5. Sept Class C Sells | 6. Oct TBA Pairoffs | 7. Oct TBA Replacement Trades | 8. Oct TBA Terminations | 12. Total Client Entity Exposure: LBI * Not Including F&O Excess and Deficit Amounts Outstanding |
|---------|---|----------------------------|----------------------------------|-----------------|-------------------------|--------------------------|------------------------|-------------------------------------|----------------------------|--|
| 6443 | SAAB AUTOMOBILE koncernens Gemenskapen Pensionsanstalt | | \$ - | | | | \$ - | \$ (182,686) | \$ (147,613) | \$ (330,399) |

> Western Client Owes Lehman = Positive (+) number
> Lehman Owes Western Client = Negative (-) number

**Supplement to Proof of Claim of
SAAB AUTOMOBILE koncernens Gemensamma Pensionsstiftelse (the "Creditor")**

2. Basis for Claim

The amount of claim listed in Item 1 (the "Claim Amount") stems from various failed deliveries or settlement of forward mortgage contracts entered into by the Creditor with Lehman Brothers, Inc. (the "Debtor"). These transactions are commonly referred to in the financial industry as "TBA trades." In each case the trades were entered into prior to the filing of the bankruptcy case and were terminated pursuant to industry-wide protocols. In accordance with such protocols, the claim amount on each trade was calculated by either replacing the trade in the open market or obtaining market quotes for a potential replacement trade.

The Claim Amount is an aggregate amount of all trades where a payable is due to the Creditor, and Creditor retains its right of setoff against any amounts due to the Debtor. We have provided individual trade details as well.

7. Documentation

We attach the following documentation:

- a. Aggregate Claim and Exposure Information
- b. Trade tickets for individual TBA Trades
- c. Copies of the Notice of Termination Letters Submitted to the SIPC Trustee
- d. Calculation of Gain/Loss for each terminated trade.

General Statement

Creditor hereby reserves all rights to amend and supplement this Proof of Claim from time to time to, among other things, restate the Claim Amount. Creditor hereby also reserves, to the extent not exercised, any rights of setoff or recoupment it may have against the Debtor.

This Proof of Claim is being submitted prior to the deadline for Customer Claims. We request that, to the extent permissible, this Proof of Claim qualify as a Customer Claim and that such claim receive the full benefit of being a Customer Claim.

This Proof of Claim is filed under the compulsion of the bar date established in this matter and is filed, for among other reasons, to protect Creditor from the forfeiture of its claims by reason of said bar date. The filing of this Proof of Claim is not and shall not be deemed or construed as a waiver or release of Creditor's rights against any person, entity or property, or any other right, remedy, claim or defense of Creditor whatsoever.

| PORTFOLIO NUMBER | BUY OR PORTFOLIO OF LOT REPLACED | GRID FACE | PORTFOLIO OF LOT REPLACED | LEH ISSUE | LEH TMA | Orig. Td. Dt. | Cont. St. Dt. | Orig. Price | PRIN. PORTFOLIO OF LOT REPLACED | BONKER MAKE | ORIG. FACE | ISSUE | TBA CUMIP | TRADE DATE | SETTLEMENT DATE | TWD PRICE | PRIN | GAIN or LOSS |
|------------------|----------------------------------|--------------|---------------------------|-----------|-----------|---------------|---------------|-------------|---------------------------------|-----------------|--------------|---------------------|-----------|------------|-----------------|------------|------------|--------------|
| 5443 BUY | 5443 BUY | 100,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 55,486.25 | Morgan Stanley | 100,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 100,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 55,486.25 | Merrill Lynch | 100,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 100,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 858,556.25 | Bank of America | 900,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 500,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 858,556.25 | JPMorgan Chase | 900,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 1,000,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 1,144,875.00 | JPMorgan Chase | 1,200,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Bank of America | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 200,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 180,175.00 | Bank of America | 200,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 200,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Bank of America | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 1,000,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 1,144,875.00 | Morgan Stanley | 1,200,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 300,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 500,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 477,051.25 | Morgan Stanley | 500,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 5443 BUY | 5443 BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 6/26/2008 | 10/1/2008 | \$5.482550 | 381,025.00 | Morgan Stanley | 400,000.00 | FNMA - 30YR OCT FWD | 01F5060A8 | 01F5060A8 | 09/12/2008 | 98.0359.00 | 98.0359.00 | (0.00) |
| 54 | | | | | | | | | | | | | | | | | | |

OCT TBA Replacements

| PORTFOLIO NUMBER | Date | BUY or SELL | ORIG FACE - PORTION OF LOT REPLACED | TBA ISSUE | TBA CUSIP | Orig_Td Dt | Cont_Stl Dt | Orig Price |
|------------------|-----------|-------------|-------------------------------------|---------------------|-----------|------------|-------------|------------|
| 5443 | 9/25/2008 | BUY | 1,200,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 1,200,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 900,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 900,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 500,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 300,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 200,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 100,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |
| 5443 | 9/25/2008 | BUY | 400,000.00 | FNMA - 30YR OCT FWD | 01F0506A9 | 8/26/2008 | 10/14/2008 | 95.40625 |

OCT TBA Replacements

| PRIN - PORTION OF LOT REPLACED | BROKER_CD | ORIG_FACE | ISSUE | TBA_CUSIP | TRADE_DATE | SETTLEMENT_DATE | TRD_PRICE | PRIN | GAIN or LOSS |
|--------------------------------|-----------------|-----------|---------------------|-----------|------------|-----------------|------------|-----------------|----------------|
| \$ 1,144,875.00 | Morgan Stanley | 1,200,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/25/2008 | 10/14/2008 | 98.25 | \$ 1,179,000.00 | \$ (34,125.00) |
| \$ 1,144,875.00 | JPM | 1,200,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.96875 | \$ 1,175,625.00 | \$ (30,750.00) |
| \$ 858,656.25 | Bank of America | 900,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.9375 | \$ 881,437.50 | \$ (22,781.25) |
| \$ 858,656.25 | Merrill Lynch | 900,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.9375 | \$ 881,437.50 | \$ (22,781.25) |
| \$ 477,031.25 | Morgan Stanley | 500,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/25/2008 | 10/14/2008 | 98.203125 | \$ 491,015.63 | \$ (13,984.38) |
| \$ 381,625.00 | Bank of America | 400,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.875 | \$ 391,500.00 | \$ (9,875.00) |
| \$ 381,625.00 | Bank of America | 400,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.84375 | \$ 391,375.00 | \$ (9,750.00) |
| \$ 381,625.00 | Morgan Stanley | 400,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/25/2008 | 10/14/2008 | 97.8125 | \$ 391,250.00 | \$ (9,625.00) |
| \$ 286,218.75 | Bank of America | 300,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/25/2008 | 10/14/2008 | 98.21875 | \$ 294,656.25 | \$ (8,437.50) |
| \$ 190,812.50 | Bank of America | 200,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 97.875 | \$ 195,750.00 | \$ (4,937.50) |
| \$ 95,406.25 | Morgan Stanley | 100,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 98.0390625 | \$ 98,039.06 | \$ (2,632.81) |
| \$ 95,406.25 | Merrill Lynch | 100,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/24/2008 | 10/14/2008 | 98.03125 | \$ 98,031.25 | \$ (2,625.00) |
| \$ 381,625.00 | Morgan Stanley | 400,000 | FNMA - 30YR OCT FWD | 01F0506A9 | 9/26/2008 | 10/14/2008 | 97.9765625 | \$ 391,906.25 | \$ (10,281.25) |

OCT TBA Terminations

| PORTFOLIO NUMBER | Date | BUY or SELL | ORIG FACE | PORTION OF LOT REPLACED | LEH ISSUE | LEH TBA CUSIP | Orig_Td Dt | Cont Stl Dt |
|------------------|-----------|-------------|-----------|-------------------------|-------------------|---------------|------------|-------------|
| 5443 | 9/27/2008 | BUY | | 5,500,000.00 | FNMA 30YR OCT FWD | 01F0508A9 | 8/26/2008 | 10/14/2008 |

OCT TBA Terminations

| Orig. Price | PRIN - PORTION OF LOT REPLACED | ISSUE | CUSIP | T/D | S/Dq | Quote # 1 | Quote # 2 | Quote # 3 | PRIN | GAIN or LOSS |
|-------------|--------------------------------|-------------------|-----------|-----------|------------|-----------|-----------|-----------|-----------------|--------------|
| 95.40825 \$ | 5,247,343.75 | FNMA 30YR OCT FWD | 01F0506A9 | 9/26/2008 | 10/14/2008 | 98.125 | 98.078125 | 98.09375 | 5,395,156.25 \$ | (147,812.50) |



DATE: Dec 29, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320063767000

TRADE DATE
26-Aug-2008

SETTLEMENT DATE
14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|----------------|-------------|-------------------|------------|---------------|
| 12,500,000.000 | 95.40625000 | USD 11,925,781.25 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 12,500,000.000 | | 0.00 | 0.00 | 11,925,781.25 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|------------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 074 | Lehman Brothers. |
| DELIV/REC AGENT: | LEHMAN | |
| DELIVERY AGENT: | 021000021 | JPM CHASE NYC |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

Jessica Chang

Mark Soussan

Ross Nightingale

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065125000

TRADE DATE

25-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|------------------|------------|--------------|
| 1,200,000.000 | 98.25000000 | USD 1,179,000.00 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 1,200,000.000 | | 0.00 | 0.00 | 1,179,000.00 |

SETTLEMENT PARTIES

SETTLEMENT LOCATION: FRNYUS33

BUYER/SELLER: 0050

DELIV/REC AGENT: MSMPI

DELIVERY AGENT: 021000089

FED

Morgan Stanley

Citibank

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A handwritten signature in dark ink, appearing to read "Jessica Chang".

Jessica Chang

A handwritten signature in dark ink, appearing to read "Mark Soussan".

Mark Soussan

A handwritten signature in dark ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in dark ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournemouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065124000
TRADE DATE
25-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|----------------|------------|------------|
| 400,000.000 | 97.81250000 | USD 391,250.00 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 400,000.000 | | 0.00 | 0.00 | 391,250.00 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|----------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0050 | Morgan Stanley |
| DELIV/REC AGENT: | MSMPI | |
| DELIVERY AGENT: | 021000089 | Citibank |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

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Jessica Chang

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Mark Soussan

A handwritten signature in black ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in black ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065122000
TRADE DATE
25-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| | | | | |
|---------------|-------------|----------------|------------|------------|
| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
| 300,000.000 | 98.21875000 | USD 294,656.25 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 300,000.000 | | 0.00 | 0.00 | 294,656.25 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|-------------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0773 | BA Securities Inc |
| DELIV/REC AGENT: | GSCS MIC | |
| DELIVERY AGENT: | 021000018 | BK OF NYC IOC569 |

COMMENTS

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Jessica Chang

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Mark Soussan

A handwritten signature in black ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in black ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065123000

TRADE DATE

25-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| | | | | |
|---------------|-------------|----------------|------------|------------|
| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
| 500,000.000 | 98.20312600 | USD 491,015.63 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 500,000.000 | | 0.00 | 0.00 | 491,015.63 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|----------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0050 | Morgan Stanley |
| DELIV/REC AGENT: | MSMPI | |
| DELIVERY AGENT: | 021000089 | Citibank |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

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Jessica Chang

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Mark Soussan

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Ross Nightingale

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Danny Shiggins



WESTERN ASSET

DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournemouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065045000

TRADE DATE

24-Sep-2008

SETTLEMENT DATE

14-Oct-2008

QUANTITY

1,200,000.000

PRICE

97.96875000

CUR PRINCIPAL

USD 1,175,625.00

COMMISSION INTEREST

0.00

0.00

ORIGINAL FACE

1,200,000.000

PAIROFF AMT

0.00

OTHER FEES

0.00

SETTLE AMT

1,175,625.00

SETTLEMENT PARTIES

SETTLEMENT LOCATION: FRNYUS33

BUYER/SELLER: 187

DELIV/REC AGENT: 140093755

DELIVERY AGENT: 021000021

FED

JP Morgan

CHASE MANHATTAN BANK

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A handwritten signature in black ink, appearing to read 'Jessica Chang'.

Jessica Chang

A handwritten signature in black ink, appearing to read 'Mark Soussan'.

Mark Soussan

A handwritten signature in black ink, appearing to read 'Ross Nightingale'.

Ross Nightingale

A handwritten signature in black ink, appearing to read 'Danny Shiggins'.

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournemouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065043000
TRADE DATE
24-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|---------------|------------|------------|
| 100,000.000 | 98.03906000 | USD 98,039.06 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 100,000.000 | | 0.00 | 0.00 | 98,039.06 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|----------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0050 | Morgan Stanley |
| DELIV/REC AGENT: | MSMPI | |
| DELIVERY AGENT: | 021000089 | Citibank |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A handwritten signature in black ink, appearing to read "Jessica Chang".

Jessica Chang

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Mark Soussan

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Ross Nightingale

A handwritten signature in black ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065040000

TRADE DATE
24-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| | | | | |
|---------------|-------------|----------------|------------|------------|
| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
| 900,000.000 | 97.93750000 | USD 881,437.50 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 900,000.000 | | 0.00 | 0.00 | 881,437.50 |

SETTLEMENT PARTIES

SETTLEMENT LOCATION: FRNYUS33
BUYER/SELLER: 0773
DELIV/REC AGENT: GSCS MIC
DELIVERY AGENT: 021000018

FED
BA Securities Inc
BK OF NYC IOC569

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A stylized, handwritten signature in dark ink.

Jessica Chang

A handwritten signature in dark ink, appearing to read "Mark Soussan".

Mark Soussan

A handwritten signature in dark ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in dark ink, appearing to read "DShiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065047000

TRADE DATE

24-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| | | | | |
|---------------|-------------|----------------|------------|------------|
| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
| 900,000.000 | 97.93750000 | USD 881,437.50 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 900,000.000 | | 0.00 | 0.00 | 881,437.50 |

SETTLEMENT PARTIES

| | | |
|----------------------|-------------|---------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0161 | Merrill Lynch |
| DELIV/REC AGENT: | ML MBS FIRM | |
| DELIVERY AGENT: | 021001033 | BANKERS NYC |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A handwritten signature in dark ink, appearing to read "Jessica Chang".

Jessica Chang

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Mark Soussan

A handwritten signature in dark ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in dark ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065042000

TRADE DATE
24-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|----------------|------------|------------|
| 400,000.000 | 97.84375000 | USD 391,375.00 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 400,000.000 | | 0.00 | 0.00 | 391,375.00 |

SETTLEMENT PARTIES

SETTLEMENT LOCATION: FRNYUS33
BUYER/SELLER: 0773
DELIV/REC AGENT: GSCS MIC
DELIVERY AGENT: 021000018

FED
BA Securities Inc
BK OF NYC IOC569

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

A stylized, handwritten signature in dark ink.

Jessica Chang

A handwritten signature in dark ink, appearing to read "Mark Soussan".

Mark Soussan

A handwritten signature in dark ink, appearing to read "Ross Nightingale".

Ross Nightingale

A handwritten signature in dark ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournemouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065044000

TRADE DATE

24-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|---------------|------------|------------|
| 100,000.000 | 98.03125000 | USD 98,031.25 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 100,000.000 | | 0.00 | 0.00 | 98,031.25 |

SETTLEMENT PARTIES

| | | |
|----------------------|-------------|---------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0161 | Merrill Lynch |
| DELIV/REC AGENT: | ML MBS FIRM | |
| DELIVERY AGENT: | 021001033 | BANKERS NYC |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

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Jessica Chang

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Mark Soussan

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Ross Nightingale

A handwritten signature in dark ink, appearing to read "Danny Shiggins".

Danny Shiggins

Test Fax - Do Not Process. Test Fax - Do Not Process. Test Fax - Do Not Process.



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bourmmonth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065041000
TRADE DATE
24-Sep-2008

SETTLEMENT DATE
14-Oct-2008

| | | | | |
|---------------|-------------|----------------|------------|------------|
| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
| 400,000.000 | 97.87500000 | USD 391,500.00 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 400,000.000 | | 0.00 | 0.00 | 391,500.00 |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|-------------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0773 | BA Securities Inc |
| DELIV/REC AGENT: | GSCS MIC | |
| DELIVERY AGENT: | 021000018 | BK OF NYC IOC569 |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

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Jessica Chang

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Mark Soussan

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Ross Nightingale

A handwritten signature in black ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065046000

TRADE DATE

24-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|----------------|------------|------------|
| 200,000.000 | 97.87500000 | USD 195,750.00 | 0.00 | 0.00 |
| ORIGINAL FACE | | PAIROFF AMT | OTHER FEES | SETTLE AMT |
| 200,000.000 | | 0.00 | 0.00 | 195,750.00 |

SETTLEMENT PARTIES

SETTLEMENT LOCATION: FRNYUS33

BUYER/SELLER: 0773

DELIV/REC AGENT: GSCS MIC

DELIVERY AGENT: 021000018

FED

BA Securities Inc

BK OF NYC IOC569

COMMENTS

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Mark Soussan

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Ross Nightingale

A handwritten signature in black ink, appearing to read "Danny Shiggins".

Danny Shiggins



DATE: Dec 30, 2008
TRADE SETUP
Purchase

ACCOUNT

PORTFOLIO: 5443
PORTFOLIO NAME
SAAB PENSION FUND

CUSTODIAN BANK INFORMATION

Chase Bournmouth
CLIENT ACCOUNT: 41140

SECURITY

SECURITY ID: US01F0506A92

DESCRIPTION: FNMA 30YR OCT FWD

MATURITY DATE: 01-Oct-2038

COUPON: 5

TRANSACTION

REFERENCE #: 0544320065195000

TRADE DATE

26-Sep-2008

SETTLEMENT DATE

14-Oct-2008

| QUANTITY | PRICE | CUR PRINCIPAL | COMMISSION | INTEREST |
|---------------|-------------|----------------|------------|----------|
| 400,000.000 | 97.97656300 | USD 391,906.25 | 0.00 | 0.00 |
| ORIGINAL FACE | PAIROFF AMT | OTHER FEES | SETTLE AMT | |
| 400,000.000 | 0.00 | 0.00 | 391,906.25 | |

SETTLEMENT PARTIES

| | | |
|----------------------|-----------|----------------|
| SETTLEMENT LOCATION: | FRNYUS33 | FED |
| BUYER/SELLER: | 0050 | Morgan Stanley |
| DELIV/REC AGENT: | MSMPI | |
| DELIVERY AGENT: | 021000089 | Citibank |

COMMENTS

***** DUPLICATE PLEASE IGNORE *****

Jessica Chang

Mark Soussan

Ross Nightingale

Danny Shiggins



NOTICE OF TERMINATION OF TBA TRADES

September 25, 2008 (Termination Date)

Via E-Mail

Lehman Brothers Inc.
Mortgage Trading Desk
Attention: Deirdre Dunn
Jack Fondacaro
E-Mail Address: deirdre.dunn@lehman.com
jack.fondacaro@lehman.com

Hughes Hubbard & Reed LLP
Counsel for the Lehman Brothers Inc. SIPC Trustee
Attention: Maria Termini
E-Mail Address: termini@hugheshubbard.com

Western Asset Management Company ("Western Asset"), as investment manager and agent on behalf of certain of its clients, has entered into to-be-announced agency mortgage pass-through trades on behalf of certain of its client accounts (the "Western Client Accounts") with Lehman Brothers Inc. ("Lehman") prior to the liquidation filing of Lehman on September 19, 2008, settling in October, November or December 2008 that have not yet settled (each, a "Lehman TBA Trade").

Western Asset hereby gives notice, on behalf of the Western Client Accounts, that each Lehman TBA Trade set forth in Schedule A attached hereto is hereby terminated effective today (the "Termination Date"). This notice is effective upon delivery.

If all or a portion of the Lehman TBA Trade is replaced, the termination price of the Lehman TBA Trade is the price at which the replacement trade was executed to replicate the exposure of the terminated Lehman TBA Trade. The trade date for the replacement trade is today (the Termination Date), except to the extent that a replacement trade was executed after September 19, 2008 but on or before September 24, 2008 in which case the Termination Date is such earlier replacement trade date. The information for each Lehman TBA Trade and the corresponding replacement trade is set forth on Schedule A.

The gain or loss on each terminated Lehman TBA Trade shall be calculated based on the difference between the price of each terminated Lehman TBA Trade and the termination price. The completed Schedule A will set forth the gain or loss for each terminated Lehman TBA Trade.

Western Asset Management Company,
As agent and investment manager on
behalf of certain client accounts

Receipt acknowledged by SIPC Trustee

By: WAV
Name:
Title: **W. Stephen Venable, Jr.**
Manager, U.S. Legal and Corporate Affairs

By: Maria Termini
Name: Maria Termini
Title: Counsel to James W. Giddens, Trustee for the
SIPA Liquidation of Lehman Brothers Inc.



WESTERN ASSET

NOTICE OF TERMINATION OF TBA TRADES

September 26, 2008 (Termination Date)

Via E-Mail

Lehman Brothers Inc.
Mortgage Trading Desk

Attention: Deirdre Dunn
Jack Fondacaro

E-Mail Address: deirdre.dunn@lehman.com
jack.fondacaro@lehman.com

Hughes Hubbard & Reed LLP
Counsel for the Lehman Brothers Inc. SIPC Trustee
Attention: Maria Termini
E-Mail Address: termini@hugheshubbard.com

Western Asset Management Company ("Western Asset"), as agent and investment manager on behalf of certain of its client accounts (the "Western Managed Accounts"), has entered into to-be-announced agency mortgage pass-through trades with Lehman Brothers Inc. ("Lehman") prior to the liquidation filing of Lehman on September 19, 2008, settling in October, November or December 2008 that have not yet settled (each, a "Lehman TBA Trade").

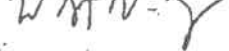
Western Asset hereby gives notice on behalf of the Western Managed Accounts, that each Lehman TBA Trade set forth in both Schedule A and Schedule B attached hereto is hereby terminated effective today (the "Termination Date"). This notice is effective upon delivery.

If all or a portion of the Lehman TBA Trade is replaced, the termination price of the Lehman TBA Trade is the price at which the replacement trade was executed to replicate the exposure of the terminated Lehman TBA Trade. The trade date for the replacement trade is today (the Termination Date), except to the extent that a replacement trade was executed after September 19, 2008 but on or before September 24, 2008 in which case the Termination Date is such earlier replacement trade date. The information for each Lehman TBA Trade and the corresponding replacement trade is set forth on Schedule A.

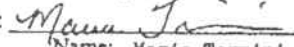
If a replacement trade is not entered into on the Termination Date, the termination price shall be the median of market prices from three dealers as of 3:00 p.m. (New York time) today (the Termination Date), except to the extent that market quotes were received after September 19, 2008 but on or before September 24, 2008 in connection with actions taken during such period to terminate the Lehman TBA trade in which case the Termination Date is such earlier date that the market quotes were received. The information for each Lehman TBA Trade, including the information on the market quotes, is set forth on Schedule B.

The gain or loss on each terminated Lehman TBA Trade shall be calculated based on the difference between the price of each terminated Lehman TBA Trade and the termination price. The completed Schedule A and Schedule B will set forth the gain or loss for each terminated Lehman TBA Trade.

Western Asset Management Company
As investment manager and agent
on behalf of certain of its clients

By: 
Name:
Title: **W. Stephen Venable, Jr.**
Manager, U.S. Legal and Corporate Affairs

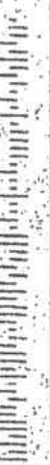
Receipt acknowledged by SIPC Trustee

By: 
Name: Maria Termini
Title: Counsel to James W. Giddens, Trustee for the
SIPA Liquidation of Lehman Brothers Inc.

Western Asset Management Company
385 East Colorado Blvd. Pasadena, CA 91101 • Tel: (626) 844-9400 • Fax: (626) 844-9450



WESTERN ASSET
385 East Colorado Blvd. Pasadena, CA 91101



7008 1140 0001 3788 6855

PLACE STICKER ABOVE OR ENVELOPE TO THE RIGHT
OF THE RETURN ADDRESS FOLD ALONG DOTTED LINE

JAN 30 2009

Lehman Brothers Inc. Claims Processing
c/o Epig Bankruptcy Solutions, LLC
P.O. Box 6389
Portland, OR 97228-6389



UNITED STATES POSTAGE
\$07.00
02 1A
0004374065
JAN 27 2009
MAILED FROM ZIP CODE 91101

EXHIBIT B

[Executed Evidence of Transfer of Claim]

SCHEDULE B
EVIDENCE OF TRANSFER OF CLAIM

TO: Clerk, United States Bankruptcy Court, Southern District of New York

AND TO: Barclays Bank PLC

SAAB AUTOMOBILE KONCERNENS GEMENSAMMA PENSIONSSTIFTELSE ("Seller"), for good and valuable consideration, the receipt and sufficiency of which are hereby acknowledged and pursuant to the terms of an Assignment Agreement dated as of the date hereof, does hereby certify that it has unconditionally and irrevocably sold, transferred and assigned to Barclays Bank PLC ("Buyer"), all right, title and interest in and to the claims of Seller against LEHMAN BROTHERS INC. in the amount of \$330,398.00 docketed as Claim No. 000002599 (the "Assigned Claim") in the United States Bankruptcy Court, Southern District of New York, Case No. 08-01420 (JMP) (SIPA).

Seller hereby waives any notice or hearing requirements imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, and stipulates that an order may be entered recognizing this transfer and sale of the Assigned Claim as an unconditional assignment and sale and Buyer herein as the valid owner of the Assigned Claim. Seller further directs the Debtor, the Bankruptcy Court and all other interested parties to make all future payments and distributions, and to give all notices and other communications, in respect to the Assigned Claim to Buyer.

IN WITNESS WHEREOF, the undersigned has duly executed this Transfer of Claim by its duly authorized representative dated the 27th day of March, 2012.

SAAB AUTOMOBILE KONCERNENS
GEMENSAMMA PENSIONSSTIFTELSE
By Western Asset Management Company
as investment manager and agent

By: [Signature]
(Signature of authorized corporate officer)

Name: Brian C. Berberian
Title: Manager, Operations
Tel: 626-844-9726

BARCLAYS BANK PLC

By: [Signature]
(Signature of authorized corporate officer)

Name: _____
Title: Authorized Signatory
Tel: _____
Aileen Moriana
Vice President